

## INTISARI

Penelitian ini bertujuan untuk mengetahui pengaruh kinerja keuangan dan ukuran perusahaan terhadap *return* perusahaan *Property and real estate* di BEI. Variabel dependen yang digunakan dalam penelitian ini adalah *return* saham. Sedangkan variabel independennya Ukuran Perusahaan dan Kinerja Keuangan yang diukur dengan *Current Ratio* (CR), *Debt to Equity Ratio* (DER), *Return On Asset* (ROA), dan *Total Asset Turn Over* (TATO).

Populasi dalam penelitian ini perusahaan *property and real astate* yang terdaftar di Bursa Efek Indonesia (BEI) pada tahun 2012-2015. Teknik pengambilan sampel menggunakan metode *purposive sampling*, sehingga didapatkan total sampel 32 perusahaan *property and real astate* yang terdaftar di Bursa Efek Indonesia (BEI). Teknik analisis data dalam penelitian ini menggunakan analisis regresi linier berganda dengan SPSS21. Sebelum dilakukan analisis regresi berganda dilakukan uji asumsi klasik.

Berdasarkan hasil uji hipotesis menunjukan bahwa *Debt to Equity Ratio* (DER), *Total Asset Turn Over* (TATO) dan Ukuran Perusahaan secara signifikan berpengaruh positif terhadap *Return Saham*, sedangkan *Current Ratio* (CR) dan *Return On Asset* (ROA) tidak berpengaruh secara signifikan positif terhadap *Return Saham*.

Kata Kunci : *Current Ratio*, *Debt to Equity Ratio*, *Return On Asset*, *Total Asset Turn Over*, Ukuran Perusahaan, dan *Return Saham*.

## **ABSTRACT**

*This research is aimed to find out the influence of the financial performance and firm size to return of property and real estate companies which are listed in Indonesia Stock Exchange. The dependent variable is the stock return. Meanwhile, the independent variables are firm size and financial performance is measured by using Current Ratio (CR), Debt to Equity Ratio (DER), Return on Assets (ROA) and Total Asset Turn Over (TATO).*

*The population is all property and real estate companies which are listed in Indonesia Stock Exchange (BEI) in 2012-2015 periods. The sampling technique has been done by using purposive sampling method, so that 32 property and real estate companies which are listed in Indonesia Stock Exchange (BEI) have been selected as samples. Data analysis techniques in this research has been carried out by using multiple linear regressions analysis and SPSS 21<sup>st</sup>. The classic assumption test has been carried out before the multiple regression analysis performed.*

*Based on the result of hypothesis test, it shows that Debt to Equity Ratio (DER), Total Asset Turn Over (TATO) and Firm Size have significant and positive influence to the Stock Return whereas Current Ratio (CR) and Return on Assets (ROA) do not have any significant and positive influence to the Stock Return.*

*Keywords: Current ratio, debt to equity ratio, return on assets, total asset turn over, company size and stock return.*